



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2017 Foreign Exchange Future			13.63770		13.58280			0.0000	0.00	0	15,000
\$ / R On 10/10/2017 Foreign Exchange Future			13.63770		13.58940			0.0000	0.00	0	0
\$ / R On 13/10/2017 Foreign Exchange Future			13.63550		13.59270			0.0000	0.00	0	24
\$ / R On 16/10/2017 Foreign Exchange Future			13.64230		13.59600			0.0000	0.00	0	662
\$ / R On 23/10/2017 Foreign Exchange Future			13.65640		13.61370			0.0000	0.00	0	834
\$ / R On 27/10/2017 Foreign Exchange Future			13.66440		13.62390			0.0000	0.00	0	913
\$ / R On 03/11/2017 Foreign Exchange Future			13.67830		13.64160			0.0000	0.00	0	0
\$ / R On 06/11/2017 Foreign Exchange Future			13.68430		13.64920			0.0000	0.00	0	200
\$ / R On 09/11/2017 Foreign Exchange Future			13.69030		13.65580			0.0000	0.00	0	0
\$ / R On 13/11/2017 Foreign Exchange Future			13.69820		13.66450			0.0000	0.00	0	70
\$ / R On 16/11/2017 Foreign Exchange Future			13.70550		13.67110			0.0000	0.00	0	300
\$ / R On 17/11/2017 Foreign Exchange Future			13.70800		13.67330			0.0000	0.00	0	1,392
\$ / R On 28/11/2017 Foreign Exchange Future			13.73470		13.69750			0.0000	0.00	0	1,990
\$ / R On 30/11/2017 Foreign Exchange Future			13.73960		13.70190			0.0000	0.00	0	2,708
\$ / R On 15/12/2017 Foreign Exchange Future			13.77520		13.73490			0.0000	0.00	0	1,750
\$ / R On 18/12/2017 Foreign Exchange Future			13.78190		13.74150			0.0000	236,345,803.10	17,149	862,437
\$ / R On 22/12/2017 Foreign Exchange Future			13.79080		13.75030			0.0000	0.00	0	0
\$ / R On 27/12/2017 Foreign Exchange Future			13.80190		13.76140			0.0000	0.00	0	916
\$ / R On 02/01/2018 Foreign Exchange Future			13.81520		13.77460			0.0000	0.00	0	0
\$ / R On 09/01/2018 Foreign Exchange Future			13.83080		13.79000			0.0000	0.00	0	0
\$ / R On 31/01/2018 Foreign Exchange Future			13.87830		13.83700			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/02/2018	Foreign Exchange Future			13.88050		13.83910			0.0000	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Future			13.90630		13.86480			0.0000	0.00	0	70
\$ / R	On	15/02/2018	Foreign Exchange Future			13.91060		13.86900			0.0000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Future			13.97960		13.93740			0.0000	15,405,519.20	1,102	108,266
\$ / R	On	25/04/2018	Foreign Exchange Future			14.05870		14.01550			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			14.09240		14.04880			0.0000	0.00	0	70
\$ / R	On	15/05/2018	Foreign Exchange Future			14.10090		14.05710			0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Future			14.17260		14.12800			0.0000	99,208.20	7	105,585
\$ / R	On	02/07/2018	Foreign Exchange Future			14.20210		14.15710			0.0000	0.00	0	505
\$ / R	On	20/07/2018	Foreign Exchange Future			14.23970		14.19460			0.0000	0.00	0	1,800
\$ / R	On	13/08/2018	Foreign Exchange Future			14.28950		14.24450			0.0000	0.00	0	70
\$ / R	On	17/09/2018	Foreign Exchange Future			14.36200		14.31740			0.0000	0.00	0	2,430
\$ / R	On	13/11/2018	Foreign Exchange Future			14.48310		14.43810			0.0000	0.00	0	70
\$ / R	On	14/12/2018	Foreign Exchange Future			14.55010		14.50460			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			14.68190		14.63530			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			14.75320		14.70600			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.94330		14.89460			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			15.82960		15.76810			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.94760		15.88390			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			16.07080		16.00470			0.0000	0.00	0	184,000
<b>Total \$ / R Future</b>												<b>251,850,530.50</b>	<b>18,258</b>	<b>1,376,132</b>
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Put			12.60490	3.956	21.61	0.0594	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.40	Call			195.40490	241.656	21.61	0.9406	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Call			902.89120	957.721	40.43	0.9997	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	12.68	Put			0.09120	0.021	40.43	0.0003	0.00	0	15,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Call			384.86360	438.143	25.62	0.9926	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.20	Put			2.06360	0.443	25.62	0.0074	0.00	0	20,000
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Call			240.84870	289.973	22.61	0.9646	0.00	0	0
\$ / R	On	06/10/2017	Foreign Exchange Option	13.35	Put			8.04870	2.273	22.61	0.0354	0.00	0	20,000
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Put			106.64640	69.325	12.23	0.4610	0.00	0	0
\$ / R	On	10/10/2017	Foreign Exchange Option	13.62	Call			76.04640	87.025	12.23	0.5390	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Put			27.45940	15.882	14.68	0.1100	0.00	0	0
\$ / R	On	13/10/2017	Foreign Exchange Option	13.28	Call			340.15940	371.382	14.68	0.8900	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Put			23.34500	13.398	14.06	0.0866	0.00	0	0
\$ / R	On	16/10/2017	Foreign Exchange Option	13.20	Call			419.34500	455.698	14.06	0.9134	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Put			1,200.51880	1,157.015	17.29	0.9818	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.81	Call			4.21880	3.415	17.29	0.0182	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Put			440.61330	393.652	13.81	0.7867	0.00	0	0
\$ / R	On	23/10/2017	Foreign Exchange Option	14.00	Call			54.31330	50.052	13.81	0.2133	0.00	0	500
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Put			128.67390	102.171	12.93	0.3456	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	13.50	Call			252.57390	266.571	12.93	0.6544	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Put			3,826.96610	3,785.954	32.36	0.9988	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	17.45	Call			0.86610	0.354	32.36	0.0012	0.00	0	60
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Put			534.17770	489.747	14.80	0.8010	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	14.10	Call			58.07770	54.147	14.80	0.1990	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Call			714.30440	751.614	13.16	0.9600	0.00	0	0
\$ / R	On	27/10/2017	Foreign Exchange Option	12.92	Put			10.40440	7.214	13.16	0.0400	0.00	0	1,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Put			95.02410	71.316	12.67	0.2426	0.00	0	20,000
\$ / R	On	03/11/2017	Foreign Exchange Option	13.35	Call			386.62410	399.616	12.67	0.7574	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Put			77.86160	57.920	12.60	0.1997	0.00	0	0
\$ / R	On	06/11/2017	Foreign Exchange Option	13.27	Call			457.06160	472.220	12.60	0.8003	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Put			114.23950	90.716	12.99	0.2653	0.00	0	0
\$ / R	On	09/11/2017	Foreign Exchange Option	13.36	Call			410.03950	421.017	12.99	0.7347	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Put			465.47910	426.952	14.54	0.6572	0.00	0	0
\$ / R	On	13/11/2017	Foreign Exchange Option	13.98	Call			149.97910	145.152	14.54	0.3428	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Put			145.87430	121.249	13.32	0.3010	0.00	0	0
\$ / R	On	16/11/2017	Foreign Exchange Option	13.40	Call			416.97430	426.749	13.32	0.6990	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Put			102.54180	82.195	13.18	0.2245	0.00	0	0
\$ / R	On	17/11/2017	Foreign Exchange Option	13.26	Call			515.84180	530.194	13.18	0.7755	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Put			211.96950	183.834	13.69	0.3618	0.00	0	60
\$ / R	On	28/11/2017	Foreign Exchange Option	13.50	Call			409.46950	418.534	13.69	0.6382	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Put			4,045.01970	4,007.647	25.71	0.9944	0.00	0	0
\$ / R	On	28/11/2017	Foreign Exchange Option	17.74	Call			2.51970	2.347	25.71	0.0056	0.00	0	60
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Call			983.34590	1,014.154	13.45	0.9257	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	12.75	Put			31.44590	24.554	13.45	0.0743	0.00	0	238,000
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Put			230.12470	201.195	13.81	0.3778	0.00	0	0
\$ / R	On	30/11/2017	Foreign Exchange Option	13.53	Call			402.02470	410.795	13.81	0.6222	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Put			280.68290	245.169	14.75	0.3788	0.00	0	0
\$ / R	On	15/12/2017	Foreign Exchange Option	13.53	Call			485.58290	490.369	14.75	0.6212	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Call			1,214.72660	1,245.308	13.69	0.9379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.56	Put			33.22660	23.408	13.69	0.0621	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Call			686.76860	700.298	14.43	0.7495	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.22	Put			165.26860	138.398	14.43	0.2505	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Put			321.26860	284.579	14.98	0.4088	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.60	Call			462.76860	466.479	14.98	0.5912	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Call			1,556.40580	1,591.870	14.45	0.9717	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.20	Put			14.90580	9.970	14.45	0.0283	0.00	0	4,000
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			1,908.81200	1,863.892	19.48	0.9145	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			50.31200	45.792	19.48	0.0855	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Call			1,039.43350	1,065.556	13.90	0.8966	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.76	Put			57.93350	43.656	13.90	0.1034	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Call			1,595.55080	1,631.323	14.63	0.9734	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.16	Put			14.05080	9.423	14.63	0.0266	0.00	0	550
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Put			510.60650	467.113	15.62	0.5465	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.93	Call			322.10650	319.013	15.62	0.4535	0.00	0	7,100
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Call			154.16910	148.424	17.36	0.2423	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.60	Put			1,012.66910	966.524	17.36	0.7577	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Put			850.86500	804.859	16.85	0.7055	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.40	Call			192.36500	186.759	16.85	0.2945	0.00	0	2,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Put			405.62880	365.449	15.22	0.4771	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.76	Call			387.12880	387.349	15.22	0.5229	0.00	0	3,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Put			429.32750	387.399	15.27	0.4939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.80	Call			370.82750	369.299	15.27	0.5061	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Put			1,037.63350	991.452	17.43	0.7648	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.63	Call			149.13350	143.352	17.43	0.2352	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Call			1,047.93890	1,074.300	13.89	0.8990	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.75	Put			56.43890	42.400	13.89	0.1010	0.00	0	20,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Put			143.28430	118.434	14.33	0.2237	0.00	0	2,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.15	Call			734.78430	750.334	14.33	0.7763	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Call			770.32800	787.334	14.26	0.7946	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.10	Put			128.82800	105.434	14.26	0.2054	0.00	0	41,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Put			158.77650	132.480	14.40	0.2427	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.20	Call			700.27650	714.380	14.40	0.7573	0.00	0	7,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Call			713.95490	728.633	14.37	0.7649	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.18	Put			152.45490	126.733	14.37	0.2351	0.00	0	16,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Call			693.50040	707.317	14.42	0.7534	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.21	Put			162.00040	135.417	14.42	0.2466	0.00	0	5,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Call			123.65060	117.809	17.84	0.1984	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.80	Put			1,182.15060	1,135.909	17.84	0.8016	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Call			1,361.66990	1,395.239	13.52	0.9613	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.40	Put			20.16990	13.339	13.52	0.0387	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Call			572.89170	581.461	14.69	0.6765	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.40	Put			231.39170	199.561	14.69	0.3235	0.00	0	114,600
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Put			175.32370	147.599	14.48	0.2622	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.25	Call			666.82370	679.499	14.48	0.7378	0.00	0	16,141
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Call			1,134.55160	1,163.216	13.78	0.9210	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.65	Put			43.05160	31.316	13.78	0.0790	0.00	0	1,819
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Put			1,456.83000	1,410.925	18.58	0.8550	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.11	Call			88.33000	82.825	18.58	0.1450	0.00	0	1,900
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Put			1,814.93270	1,769.863	19.31	0.9046	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.50	Call			56.43270	51.763	19.31	0.0954	0.00	0	25,457
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Call			1,546.62890	1,582.013	14.40	0.9713	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.21	Put			15.12890	10.113	14.40	0.0287	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Call			1,999.34070	2,037.345	16.54	0.9854	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	11.75	Put			7.84070	5.445	16.54	0.0146	0.00	0	1,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Call			329.19280	326.310	15.56	0.4614	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.91	Put			497.69280	454.410	15.56	0.5386	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Call			1,269.22010	1,300.983	13.62	0.9476	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.50	Put			27.72010	19.083	13.62	0.0524	0.00	0	16,416
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Call			755.98670	772.409	14.29	0.7873	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.12	Put			134.48670	110.509	14.29	0.2127	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Call			414.09330	415.711	15.13	0.5484	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.70	Put			372.59330	333.811	15.13	0.4516	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Put			2,523.04940	2,479.305	20.57	0.9578	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.24	Call			24.54940	21.205	20.57	0.0422	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Put			1,357.93490	1,311.862	18.32	0.8379	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.00	Call			99.43490	93.762	18.32	0.1621	0.00	0	5,580

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Put		274.17600	239.813	14.84	0.3659	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.50	Call		515.67600	521.713	14.84	0.6341	0.00	0	11,016
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Call		1,752.63840	1,789.462	15.38	0.9790	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	12.00	Put		11.13840	7.562	15.38	0.0210	0.00	0	20,141
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Call		680.07710	693.321	14.45	0.7456	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.23	Put		168.57710	141.421	14.45	0.2544	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Put		1,465.89050	1,420.001	18.60	0.8564	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	15.12	Call		87.39050	81.901	18.60	0.1436	0.00	0	40,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Call		244.97390	240.030	16.27	0.3624	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.18	Put		683.47390	638.130	16.27	0.6376	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Put		3,466.58110	3,425.253	22.19	0.9849	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.20	Call		8.08110	7.153	22.19	0.0151	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Call		844.88720	864.973	14.15	0.8285	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.00	Put		103.38720	83.073	14.15	0.1715	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put		4,321.31920	4,280.865	23.45	0.9939	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call		2.81920	2.764	23.45	0.0061	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Call		270.41700	265.984	16.04	0.3936	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.09	Put		618.91700	574.084	16.04	0.6064	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Put		3,436.86900	3,395.488	22.14	0.9844	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.17	Call		8.36900	7.388	22.14	0.0156	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Call		166.61430	160.992	17.19	0.2597	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.53	Put		955.11430	909.092	17.19	0.7403	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Put		3,091.14370	3,048.973	21.55	0.9775	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.82	Call		12.64370	10.873	21.55	0.0225	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Call		253.18150	248.390	16.20	0.3726	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.15	Put		661.68150	616.490	16.20	0.6274	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Call		603.12150	613.024	14.62	0.6973	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.35	Put		211.62150	181.124	14.62	0.3027	0.00	0	52,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call		298.42520	294.673	15.80	0.4266	0.00	0	400
\$ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put		556.92520	512.773	15.80	0.5734	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Put		3,397.26980	3,355.816	22.08	0.9838	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.13	Call		8.76980	7.716	22.08	0.0162	0.00	0	18,000
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call		32.00150	28.202	20.16	0.0550	0.00	0	117,200
\$ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put		2,290.50150	2,246.302	20.16	0.9450	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Call		584.85320	593.951	14.66	0.6848	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	13.38	Put		223.35320	192.051	14.66	0.3152	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Call		172.25950	166.704	17.12	0.2675	0.00	0	10,000
\$ / R	On	18/12/2017	Foreign Exchange Option	14.50	Put		930.75950	884.804	17.12	0.7325	0.00	0	2,055
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Call		7.27780	6.494	22.34	0.0138	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.29	Put		3,555.77780	3,514.594	22.34	0.9862	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Put		2,825.95920	2,782.889	21.10	0.9699	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	16.55	Call		17.45920	14.789	21.10	0.0301	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Put		3,506.21310	3,464.951	22.26	0.9855	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.24	Call		7.71310	6.851	22.26	0.0145	0.00	0	33,000
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Call		7.19380	6.425	22.36	0.0136	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.30	Put		3,565.69380	3,524.525	22.36	0.9864	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Call		7.11080	6.357	22.38	0.0135	0.00	0	0
\$ / R	On	18/12/2017	Foreign Exchange Option	17.31	Put		3,575.61080	3,534.457	22.38	0.9865	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Put		4,273.36440	4,232.630	23.19	0.9927	0.00	0	0
\$ / R	On	22/12/2017	Foreign Exchange Option	18.02	Call		3.66440	3.430	23.19	0.0073	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Put		289.16360	255.410	15.24	0.3678	0.00	0	60
\$ / R	On	22/12/2017	Foreign Exchange Option	13.50	Call		539.46360	546.211	15.24	0.6322	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Put		367.48030	331.316	15.60	0.4224	0.00	0	0
\$ / R	On	27/12/2017	Foreign Exchange Option	13.64	Call		488.88030	493.216	15.60	0.5776	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Put		284.36290	253.366	15.58	0.3424	0.00	0	0
\$ / R	On	02/01/2018	Foreign Exchange Option	13.43	Call		628.96290	638.566	15.58	0.6576	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Call		797.62210	816.779	15.55	0.7341	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	13.20	Put		207.62210	185.979	15.55	0.2659	0.00	0	2,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Put		1,167.46270	1,124.646	18.37	0.7399	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.76	Call		197.46270	195.446	18.37	0.2601	0.00	0	1,000
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Put		1,267.29980	1,224.004	18.62	0.7636	0.00	0	0
\$ / R	On	09/01/2018	Foreign Exchange Option	14.88	Call		177.29980	174.805	18.62	0.2364	0.00	0	1,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call		825.73330	843.975	15.59	0.7088	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put		258.73330	235.675	15.59	0.2912	0.00	0	154,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call		838.19380	856.811	15.56	0.7150	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put		251.19380	228.511	15.56	0.2850	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put		270.29960	246.677	15.63	0.3004	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call		807.29960	824.977	15.63	0.6996	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call		748.05620	763.882	15.78	0.6685	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put		311.05620	285.582	15.78	0.3315	4,854.89	17	168,000
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put		2,063.88780	2,020.446	20.08	0.8569	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call		112.98780	110.946	20.08	0.1431	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call		1,349.14620	1,381.246	15.11	0.8835	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put		80.04620	70.746	15.11	0.1165	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put		1,559.14160	1,516.087	19.13	0.7848	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call		140.08830	138.312	19.65	0.1738	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call		178.24160	176.587	19.13	0.2152	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call		982.52640	1,006.370	15.39	0.7747	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put		183.42640	165.870	15.39	0.2253	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put		216.83030	197.081	15.46	0.2558	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call		905.93030	927.581	15.46	0.7442	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put		1,820.98830	1,777.812	19.65	0.8262	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put		767.91270	731.086	17.05	0.5610	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call		432.71270	437.386	17.05	0.4390	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put		756.46480	719.906	17.01	0.5539	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call		445.46480	450.506	17.01	0.4461	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		838.11710	853.785	15.82	0.6485	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		2,370.52710	2,327.846	20.12	0.8422	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		147.92710	147.446	20.12	0.1578	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		959.84870	922.743	17.35	0.5892	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		87.75070	79.871	15.21	0.1106	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		893.79060	910.939	15.68	0.6752	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			356.39060	331.339	15.68	0.3248	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			639.47040	649.696	16.43	0.5400	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			612.07040	580.096	16.43	0.4600	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			664.93630	631.493	16.56	0.4830	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			777.37080	742.287	16.88	0.5274	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			1,986.67490	2,023.386	15.59	0.9344	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			49.27490	43.786	15.59	0.0656	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			2,226.52810	2,184.060	19.90	0.8269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			163.92810	163.660	19.90	0.1731	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			1,625.15070	1,659.471	15.21	0.8894	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			227.43840	228.203	19.20	0.2311	0.00	0	65,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			982.81500	1,003.493	15.49	0.7145	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			295.41500	273.893	15.49	0.2855	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			1,102.22050	1,125.898	15.36	0.7590	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			234.82050	216.298	15.36	0.2410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			534.77080	541.887	16.88	0.4726	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			100.58340	92.034	15.12	0.1248	0.00	0	26,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			2,005.47570	1,963.443	19.55	0.8000	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			192.87570	193.043	19.55	0.2000	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			1,304.06470	1,264.188	18.17	0.6795	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			331.46470	333.788	18.17	0.3205	0.00	0	8,395
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			1,790.03840	1,748.603	19.20	0.7689	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			291.91480	293.351	18.53	0.2871	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			905.27680	922.727	15.65	0.6806	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			347.87680	323.127	15.65	0.3194	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			315.00140	291.482	15.53	0.2982	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			952.40140	971.082	15.53	0.7018	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			1,537.98340	1,571.634	15.12	0.8752	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,151.05110	1,175.875	15.31	0.7755	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			213.65110	196.275	15.31	0.2245	0.00	0	94,964
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			1,756.16050	1,714.836	19.14	0.7635	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			233.56050	234.437	19.14	0.2365	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			1,464.51480	1,423.751	18.53	0.7129	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			3,634.41100	3,590.603	22.40	0.9217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			71.49630	69.887	22.41	0.0780	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			3,644.09630	3,600.287	22.41	0.9220	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			3,624.72640	3,580.920	22.38	0.9213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			1,335.70250	1,295.632	18.24	0.6865	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			323.10250	325.232	18.24	0.3135	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			1,002.08840	1,023.273	15.47	0.7221	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			284.68840	263.673	15.47	0.2779	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			71.81100	70.203	22.40	0.0783	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			111.26490	101.428	15.05	0.1355	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			785.34320	799.580	15.97	0.6217	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			447.94320	419.980	15.97	0.3783	0.00	0	3,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			1,375.57400	1,335.273	18.33	0.6950	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			312.97400	314.873	18.33	0.3050	0.00	0	3,100
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			72.12640	70.520	22.38	0.0787	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			447.24870	452.343	17.35	0.4108	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			1,264.85700	1,225.230	18.08	0.6707	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			342.25700	344.830	18.08	0.3293	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			1,588.32290	1,547.010	18.80	0.7356	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			265.72290	266.610	18.80	0.2644	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			1,478.66490	1,511.028	15.05	0.8645	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			602.33630	611.093	16.56	0.5170	0.00	0	767
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			400.71710	374.185	15.82	0.3515	0.00	0	17,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			1,381.16470	1,341.062	18.15	0.6600	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			396.66470	399.762	18.15	0.3400	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			2,045.56110	2,003.586	19.40	0.7707	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			251.06110	252.286	19.40	0.2293	0.00	0	2,000
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			952.65600	915.686	17.13	0.5386	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			601.45600	608.086	17.13	0.4614	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			888.80970	852.442	16.96	0.5159	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			645.90970	653.342	16.96	0.4841	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			1,373.93350	1,398.135	15.37	0.7598	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			295.93350	275.535	15.37	0.2402	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			2,518.77820	2,475.365	19.86	0.7845	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			266.77820	267.965	19.86	0.2155	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			1,408.00050	1,432.881	15.33	0.7694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			280.00050	260.282	15.33	0.2306	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			1,472.70160	1,432.412	18.13	0.6352	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			490.70160	495.012	18.13	0.3648	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			1,022.09540	1,037.176	15.95	0.6381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			534.09540	504.576	15.95	0.3619	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			1,495.68160	1,455.300	18.18	0.6396	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			483.68160	487.901	18.18	0.3604	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			1,779.03280	1,811.296	14.98	0.8563	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			151.03280	138.696	14.98	0.1437	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			3,142.71160	3,185.999	15.13	0.9805	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			14.71160	13.399	15.13	0.0195	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			991.89780	1,006.280	16.04	0.6254	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			563.89780	533.680	16.04	0.3746	0.00	0	184,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			2,199.12910	2,237.565	14.68	0.9215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			71.12910	64.965	14.68	0.0785	0.00	0	137,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			1,435.65520	1,461.083	15.30	0.7771	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			267.65520	248.483	15.30	0.2229	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			2,656.14120	2,698.329	14.38	0.9637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			28.14120	25.729	14.38	0.0363	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			1,586.66140	1,614.910	15.13	0.8154	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			208.66140	192.310	15.13	0.1846	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			1,779.93620	1,738.624	18.75	0.6885	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			407.93620	411.224	18.75	0.3115	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			1,178.66440	1,140.225	17.52	0.5715	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			596.66440	602.825	17.52	0.4285	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			1,212.14630	1,232.944	15.56	0.7098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			384.14630	360.344	15.56	0.2902	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			1,249.66520	1,210.690	17.67	0.5884	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			567.66520	573.290	17.67	0.4116	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			1,294.49300	1,317.056	15.46	0.7361	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			336.49300	314.456	15.46	0.2639	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			1,859.49740	1,893.184	14.92	0.8711	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			131.49740	120.584	14.92	0.1289	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			2,641.94900	2,598.244	20.03	0.7967	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			249.94900	250.843	20.03	0.2033	0.00	0	32,782
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			2,615.44940	2,571.802	19.99	0.7941	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			253.44940	254.402	19.99	0.2059	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			1,262.36340	1,284.244	15.50	0.7261	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			354.36340	331.644	15.50	0.2739	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			1,803.92460	1,762.905	18.80	0.6923	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			401.92460	405.505	18.80	0.3077	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			1,117.79190	1,135.080	15.69	0.6766	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			449.79190	422.480	15.69	0.3234	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			2,327.96470	2,285.089	19.58	0.7637	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			295.96470	297.689	19.58	0.2363	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			1,106.77250	1,123.812	15.72	0.6723	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			458.77250	431.212	15.72	0.3277	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			159.46950	157.535	21.90	0.1306	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			3,741.46950	3,694.935	21.90	0.8694	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			160.47830	158.551	21.86	0.1315	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			3,722.47830	3,675.951	21.86	0.8685	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			1,723.50500	1,682.346	18.64	0.6796	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			421.50500	424.946	18.64	0.3204	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			159.97130	158.042	21.88	0.1310	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			3,731.97130	3,685.442	21.88	0.8690	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			721.48620	687.901	16.44	0.4277	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			898.58620	910.001	16.44	0.5723	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			634.32280	602.219	16.18	0.3859	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			1,028.92280	1,041.919	16.18	0.6141	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			1,134.24790	1,095.872	17.30	0.5251	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			758.74790	765.372	17.30	0.4749	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			2,282.70210	2,240.339	19.22	0.7017	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			460.10210	462.339	19.22	0.2983	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			1,755.06950	1,777.186	15.25	0.7947	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			287.66950	265.186	15.25	0.2053	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			3,337.76130	3,380.830	14.32	0.9762	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			20.36130	18.830	14.32	0.0238	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			1,678.56060	1,701.700	15.39	0.7763	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			321.16060	299.700	15.39	0.2237	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			1,502.68770	1,462.252	17.92	0.5849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			680.08770	684.252	17.92	0.4151	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			1,999.78350	2,027.183	14.57	0.8528	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			182.38350	165.183	14.57	0.1472	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			1,919.76400	1,945.502	14.78	0.8352	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			212.36400	193.502	14.78	0.1648	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			2,144.28510	2,102.364	19.02	0.6842	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			491.68510	494.364	19.02	0.3158	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			2,200.98110	2,158.870	19.10	0.6915	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			478.38110	480.870	19.10	0.3085	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			758.50910	763.803	17.56	0.4533	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			1,311.10910	1,271.803	17.56	0.5467	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			764.76040	770.129	17.54	0.4562	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			1,297.36040	1,258.129	17.54	0.5438	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			1,891.37010	1,916.502	14.86	0.8286	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			223.97010	204.502	14.86	0.1714	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			761.62770	766.959	17.55	0.4548	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			1,304.22770	1,264.959	17.55	0.5452	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			900.81820	906.039	17.63	0.4818	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			1,322.71820	1,282.939	17.63	0.5182	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			906.86240	911.884	17.97	0.4664	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,482.26240	1,441.784	17.97	0.5336	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			903.75890	908.746	17.98	0.4652	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,489.15890	1,448.646	17.98	0.5348	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			909.97830	915.034	17.96	0.4677	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,475.37830	1,434.934	17.96	0.5323	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,509.21100	1,468.798	18.06	0.5112	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			1,044.51100	1,050.698	18.06	0.4888	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			1,049.67270	1,055.750	18.32	0.4758	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,663.67270	1,622.550	18.32	0.5242	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			1,046.58500	1,052.633	18.33	0.4747	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,670.58500	1,629.433	18.33	0.5253	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			1,052.77120	1,058.877	18.30	0.4769	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,656.77120	1,615.677	18.30	0.5231	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			1,601.76740	1,613.491	17.23	0.6128	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,077.16740	1,040.191	17.23	0.3872	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			1,597.53670	1,609.171	17.24	0.6116	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,082.93670	1,045.871	17.24	0.3884	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			1,606.01940	1,617.818	17.22	0.6140	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,071.41940	1,034.518	17.22	0.3860	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			2,214.78450	2,237.318	18.66	0.6157	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,606.68450	1,567.718	18.66	0.3843	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			2,210.64950	2,233.053	18.67	0.6149	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,612.54950	1,573.453	18.67	0.3851	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			2,206.52400	2,228.798	18.68	0.6141	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,618.42400	1,579.198	18.68	0.3859	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,738.64240	1,694.292	18.88	0.3917	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			2,252.54240	2,271.892	18.88	0.6083	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			2,384.59160	2,406.139	18.92	0.6193	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,729.89160	1,685.339	18.92	0.3807	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			2,380.39280	2,401.889	18.92	0.6185	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,735.69280	1,691.089	18.92	0.3815	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			2,388.79900	2,410.398	18.91	0.6201	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,724.09900	1,679.598	18.91	0.3799	0.00	0	0
<b>Total \$ / R Option</b>												<b>4,854.89</b>	<b>17</b>	<b>3,071,948</b>
<b>Total \$ / R</b>												<b>251,855,385.39</b>	<b>18,275</b>	<b>4,448,080</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Future			13.78190		13.74150			0.0000	1,102,552.00	80	529
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			13.97960		13.93740			0.0000	69,898.00	5	12
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			14.17260		14.12800			0.0000	0.00	0	172
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			14.36200		14.31740			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.94330		14.89460			0.0000	0.00	0	0
<b>Total \$ / R MAXI Future</b>												<b>1,172,450.00</b>	<b>85</b>	<b>713</b>
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Call			39,130.46760	39,196.804	15.20	0.5271	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.75	Put			39,980.46760	36,006.804	15.20	0.4729	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Call			38,712.87900	38,734.938	15.22	0.5229	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.76	Put			40,562.87900	36,544.938	15.22	0.4771	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Call			39,578.17240	39,662.955	15.19	0.5314	0.00	0	0
\$ / R MAXI	On	18/12/2017	Foreign Exchange Option	13.74	Put			39,428.17240	35,472.955	15.19	0.4686	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			72,575.39400	73,835.968	16.15	0.5898	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			50,835.39400	47,875.968	16.15	0.4102	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			72,096.73580	73,344.364	16.16	0.5871	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			51,356.73580	48,384.364	16.16	0.4129	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			73,056.44300	74,330.398	16.14	0.5924	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			50,316.44300	47,370.398	16.14	0.4076	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			88,373.57190	89,560.341	16.38	0.5771	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			68,573.57190	65,300.341	16.38	0.4229	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			87,930.24100	89,106.447	16.39	0.5750	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			69,130.24100	65,846.447	16.39	0.4250	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			88,819.54020	90,016.459	16.36	0.5792	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			68,019.54020	64,756.459	16.36	0.4208	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			107,737.14520	108,726.837	16.43	0.5912	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			77,997.14520	74,526.837	16.43	0.4088	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			108,627.36470	109,634.442	16.40	0.5947	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			76,887.36470	73,434.442	16.40	0.4053	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			108,181.58330	109,179.672	16.42	0.5929	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			77,441.58330	73,979.672	16.42	0.4071	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Call			160,176.74390	161,349.091	17.23	0.6128	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.37	Put			107,716.74390	104,019.091	17.23	0.3872	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Option	14.38	Call			159,753.67390	160,917.062	17.24	0.6116	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			108,293.67390	104,587.062	17.24	0.3884	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			160,601.93710	161,781.780	17.22	0.6140	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			107,141.93710	103,451.780	17.22	0.3860	0.00	0	0
<b>Total \$ / R MAXI Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>												<b>1,172,450.00</b>	<b>85</b>	<b>713</b>
£ / R	On 31/10/2017	Foreign Exchange Future				17.97630		18.12620			0.0000	772,980.90	43	43
£ / R	On 18/12/2017	Foreign Exchange Future				18.14540		18.29640			0.0000	93,358,083.00	5,145	204,422
£ / R	On 19/03/2018	Foreign Exchange Future				18.45910		18.61030			0.0000	0.00	0	1,420
£ / R	On 18/06/2018	Foreign Exchange Future				18.76630		18.91620			0.0000	0.00	0	3,383
£ / R	On 17/09/2018	Foreign Exchange Future				19.06850		19.22080			0.0000	0.00	0	1,665
£ / R	On 14/06/2019	Foreign Exchange Future				19.75010		19.90370			0.0000	0.00	0	0
<b>Total £ / R Future</b>												<b>94,131,063.90</b>	<b>5,188</b>	<b>210,933</b>
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Call			1,064.41330	916.459	13.20	0.9292	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.08	Put			18.21330	20.159	13.20	0.0708	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Call			1,054.72310	907.309	13.21	0.9267	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.09	Put			18.52310	21.009	13.21	0.0733	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Call			1,074.11050	925.637	13.19	0.9316	0.00	0	0
£ / R	On 31/10/2017	Foreign Exchange Option		17.07	Put			17.91050	19.337	13.19	0.0684	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Call			4.00840	2.859	26.95	0.0043	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.14	Put			6,847.60840	6,997.459	26.95	0.9957	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Put			508.01410	567.353	16.53	0.5012	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		18.20	Call			604.41410	512.753	16.53	0.4988	0.00	0	400
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Put			1,663.90550	1,779.575	18.75	0.8392	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		19.80	Call			160.30550	124.975	18.75	0.1608	0.00	0	800
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Call			3.96820	2.829	26.95	0.0043	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.15	Put			6,857.56820	7,007.429	26.95	0.9957	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Call			3.92840	2.800	26.95	0.0042	0.00	0	0
£ / R	On 18/12/2017	Foreign Exchange Option		25.16	Put			6,867.52840	7,017.400	26.95	0.9958	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			1,683.58950	1,561.726	16.40	0.7551	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			283.28950	312.627	16.40	0.2449	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			1,922.30370	2,027.985	18.63	0.7367	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			392.60370	347.084	18.63	0.2633	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			1,676.19800	1,554.533	16.40	0.7534	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			285.89800	315.433	16.40	0.2466	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			1,668.82360	1,547.360	16.40	0.7517	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			288.52360	318.260	16.40	0.2483	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			1,842.67030	1,716.809	16.41	0.7886	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			232.37030	257.709	16.41	0.2114	0.00	0	500
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Call			1,608.31120	1,499.941	16.58	0.6575	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.91	Put			602.11120	643.641	16.58	0.3425	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Call			1,620.76260	1,511.403	16.57	0.6606	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.89	Put			594.56260	635.103	16.57	0.3394	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			1,614.52930	1,505.667	16.57	0.6591	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			598.32930	639.367	16.57	0.3409	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			1,782.54580	1,671.526	16.73	0.6383	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			801.74580	843.026	16.73	0.3617	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			1,776.74700	1,666.166	16.74	0.6370	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			805.94700	847.666	16.74	0.3630	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			1,771.23870	1,660.828	16.74	0.6357	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			810.43870	852.328	16.74	0.3643	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			2,400.58090	2,289.184	16.75	0.6478	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,116.88090	1,159.084	16.75	0.3522	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			2,395.04310	2,283.766	16.76	0.6469	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,121.34310	1,163.666	16.76	0.3531	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			2,389.52490	2,278.359	16.76	0.6460	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,125.82490	1,168.259	16.76	0.3540	0.00	0	0
<b>Total £ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>2,200</b>
<b>Total £ / R</b>												<b>94,131,063.90</b>	<b>5,188</b>	<b>213,133</b>
¥ / R	On	18/12/2017	Foreign Exchange Future			0.12275		0.12235			0.0000	0.00	0	225
¥ / R	On	19/03/2018	Foreign Exchange Future			0.12516		0.12473			0.0000	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Future			0.12755		0.12709			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.14098		0.14040			0.0000	0.00	0	0
<b>Total ¥ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Call			1,253.26080	1,292.121	15.01	0.9511	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.11	Put			18.56080	17.321	15.01	0.0489	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Call			508.16190	526.122	17.10	0.6303	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.12	Put			273.46190	251.322	17.10	0.3697	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Call			166.30870	162.489	19.02	0.2652	0.00	0	0
¥ / R	On	18/12/2017	Foreign Exchange Option	0.13	Put			931.60870	887.689	19.02	0.7348	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			864.22980	895.818	18.35	0.6565	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			391.62980	379.718	18.35	0.3435	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			450.98790	457.700	19.66	0.4126	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			978.38790	941.600	19.66	0.5874	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			1,556.22550	1,604.927	17.13	0.8807	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			83.62550	88.827	17.13	0.1193	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			709.90090	721.920	19.51	0.4862	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,001.00090	966.420	19.51	0.5138	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			479.46520	422.707	20.47	0.3237	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			1,770.56520	1,667.206	20.47	0.6763	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			1,153.88170	1,195.869	18.38	0.6821	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			444.98170	440.369	18.38	0.3179	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			1,911.18330	1,957.125	19.09	0.6739	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			871.08330	859.525	19.09	0.3261	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			1,499.29490	1,516.643	20.19	0.5627	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,459.19490	1,419.043	20.19	0.4373	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			2,422.97630	2,512.396	17.49	0.7945	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			382.87630	414.797	17.49	0.2055	0.00	0	0
<b>Total ¥ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>												<b>0.00</b>	<b>0</b>	<b>225</b>
€ / R	On	11/10/2017	Foreign Exchange Future			15.97290		15.98760			0.0000	0.00	0	3,795
€ / R	On	27/10/2017	Foreign Exchange Future			16.02530		16.03800			0.0000	0.00	0	800
€ / R	On	15/11/2017	Foreign Exchange Future			16.08430		16.10940			0.0000	0.00	0	21
€ / R	On	28/11/2017	Foreign Exchange Future			16.13350		16.15390			0.0000	0.00	0	800
€ / R	On	18/12/2017	Foreign Exchange Future			16.20880		16.22530			0.0000	1,864,012.00	115	104,045
€ / R	On	27/12/2017	Foreign Exchange Future			16.24230		16.25840			0.0000	0.00	0	800
€ / R	On	31/01/2018	Foreign Exchange Future			16.36770		16.38220			0.0000	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Future			16.53270		16.54660			0.0000	0.00	0	14,672
€ / R	On	18/06/2018	Foreign Exchange Future			16.85530		16.86700			0.0000	0.00	0	201
€ / R	On	17/09/2018	Foreign Exchange Future			17.18020		17.19210			0.0000	0.00	0	2,544
€ / R	On	14/06/2019	Foreign Exchange Future			18.24040		18.24820			0.0000	0.00	0	0
<b>Total € / R Future</b>												<b>1,864,012.00</b>	<b>115</b>	<b>127,678</b>
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Put			97.35300	89.309	10.49	0.5105	0.00	0	0
€ / R	On	11/10/2017	Foreign Exchange Option	15.98	Call			104.95300	82.209	10.49	0.4895	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Put			28.32320	22.987	12.33	0.0990	0.00	0	0
€ / R	On	27/10/2017	Foreign Exchange Option	15.42	Call			646.32320	628.287	12.33	0.9010	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Put			206.98390	197.544	12.90	0.3922	0.00	0	0
€ / R	On	15/11/2017	Foreign Exchange Option	15.91	Call			406.38390	371.844	12.90	0.6078	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Put			101.95300	91.761	12.70	0.2029	0.00	0	0
€ / R	On	28/11/2017	Foreign Exchange Option	15.51	Call			745.85300	715.261	12.70	0.7971	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Call			557.29850	523.267	14.19	0.5928	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.00	Put			331.99850	314.467	14.19	0.4072	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Call			456.17240	423.440	14.40	0.5163	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.20	Put			430.87240	414.640	14.40	0.4837	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Call			673.34630	638.970	13.98	0.6690	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.80	Put			248.04630	230.170	13.98	0.3310	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Call			804.26530	770.543	13.78	0.7416	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	15.60	Put			178.96530	161.743	13.78	0.2584	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Call			2,106.41980	2,087.960	15.33	0.9784	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.13	Put			11.11980	9.160	15.33	0.0216	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Put			634.69760	622.243	15.08	0.6007	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.53	Call			329.99760	301.043	15.08	0.3993	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Call			307.71410	279.720	15.22	0.3769	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.60	Put			682.41410	670.920	15.22	0.6231	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Call			6.24630	4.740	25.11	0.0081	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	21.41	Put			5,190.94630	5,205.940	25.11	0.9919	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Call			2,235.04420	2,216.751	15.86	0.9816	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	14.00	Put			9.74420	7.951	15.86	0.0184	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Call			66.24670	55.721	17.83	0.0945	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.07	Put			1,910.94670	1,916.921	17.83	0.9055	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Call			67.82050	57.083	17.81	0.0965	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.05	Put			1,892.52050	1,898.283	17.81	0.9035	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Put			543.78700	529.547	14.79	0.5532	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	16.39	Call			379.08700	348.347	14.79	0.4468	0.00	0	18,000
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Call			67.02980	56.398	17.82	0.0955	0.00	0	0
€ / R	On	18/12/2017	Foreign Exchange Option	18.06	Put			1,901.72980	1,907.598	17.82	0.9045	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Put			208.09580	190.728	14.28	0.2716	0.00	0	0
€ / R	On	27/12/2017	Foreign Exchange Option	15.62	Call			846.49580	813.028	14.28	0.7284	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			319.53590	305.515	14.88	0.3230	5,804.79	19	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			901.73590	873.215	14.88	0.6770	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			114.48720	103.252	14.38	0.1248	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			1,792.32260	1,767.081	14.37	0.8740	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			115.72260	104.381	14.37	0.1260	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			113.26350	102.136	14.40	0.1235	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			43.16260	38.811	15.64	0.0511	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			2,589.76260	2,571.511	15.64	0.9489	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			1,643.45670	1,616.818	14.39	0.8461	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			146.85670	134.118	14.39	0.1539	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1,801.08720	1,775.952	14.38	0.8752	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			1,603.51570	1,576.543	14.41	0.8375	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			156.91570	143.843	14.41	0.1625	0.00	0	19,510
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			684.38170	671.481	15.53	0.4716	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			730.98170	704.181	15.53	0.5284	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			1,809.86350	1,784.836	14.40	0.8765	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			1,674.83130	1,648.281	14.69	0.7712	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			307.83130	292.981	14.69	0.2288	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			3,156.33090	3,142.104	14.59	0.9580	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			39.33090	36.804	14.59	0.0420	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			1,681.96770	1,655.460	14.69	0.7728	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			304.96770	290.160	14.69	0.2272	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			1,858.58930	1,833.170	14.60	0.8105	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			241.58930	227.870	14.60	0.1895	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			3,876.39880	3,886.115	20.35	0.8594	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			193.39880	191.415	20.35	0.1406	0.00	0	54,617
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			1,667.70860	1,641.122	14.70	0.7696	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			310.70860	295.822	14.70	0.2304	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			1,114.39280	1,089.014	15.89	0.5399	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,042.29280	1,028.814	15.89	0.4601	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			1,122.77500	1,097.284	15.87	0.5428	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,030.67500	1,017.084	15.87	0.4572	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			1,118.57290	1,093.138	15.88	0.5414	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,036.47290	1,022.938	15.88	0.4586	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			851.81510	837.145	15.66	0.3126	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			2,234.55610	2,212.119	15.66	0.6863	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			856.35610	841.719	15.66	0.3137	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			2,229.10990	2,206.707	15.67	0.6852	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			860.90990	846.307	15.67	0.3148	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			2,240.01510	2,217.545	15.66	0.6874	0.00	0	0
<b>Total € / R Option</b>												<b>5,804.79</b>	<b>19</b>	<b>418,652</b>
<b>Total € / R</b>												<b>1,869,816.79</b>	<b>134</b>	<b>546,330</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Future			10.74920		10.78250			0.0000	0.00	0	10,146
AU\$ / R	On	27/12/2017	Foreign Exchange Future			10.76400		10.79710			0.0000	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Future			10.89440		10.92660			0.0000	0.00	0	100
AU\$ / R	On	18/06/2018	Foreign Exchange Future			11.03590		11.06650			0.0000	0.00	0	1,524
AU\$ / R	On	17/09/2018	Foreign Exchange Future			11.17370		11.20460			0.0000	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Future			11.59300		11.61940			0.0000	0.00	0	0
<b>Total AU\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>11,770</b>
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Call			55.28630	45.426	17.74	0.1127	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.88	Put			1,152.78630	1,176.226	17.74	0.8873	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Call			57.08330	47.059	17.70	0.1162	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.86	Put			1,134.58330	1,157.859	17.70	0.8838	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Call			56.17700	46.234	17.72	0.1145	0.00	0	0
AU\$ / R	On	18/12/2017	Foreign Exchange Option	11.87	Put			1,143.67700	1,167.034	17.72	0.8855	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Call			855.61200	820.896	14.87	0.8586	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.00	Put			58.51200	56.896	14.87	0.1414	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Call			847.22340	812.497	14.87	0.8554	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	10.01	Put			60.12340	58.497	14.87	0.1446	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Call			864.03290	829.329	14.87	0.8617	0.00	0	0
AU\$ / R	On	27/12/2017	Foreign Exchange Option	9.99	Put			56.93290	55.329	14.87	0.1383	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			1,054.42420	1,023.202	15.26	0.8148	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			117.82420	118.802	15.26	0.1852	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			1,046.48970	1,015.299	15.26	0.8123	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			119.88970	120.899	15.26	0.1877	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			1,038.58030	1,007.422	15.26	0.8097	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			121.98030	123.022	15.26	0.1903	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			299.06060	302.609	14.57	0.3224	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			868.18000	840.985	14.57	0.6833	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			291.68000	295.085	14.57	0.3167	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			861.68440	834.554	14.56	0.6805	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			295.18440	298.653	14.56	0.3195	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			855.56060	828.509	14.57	0.6776	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			685.08830	660.893	14.63	0.5418	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			600.48830	607.193	14.63	0.4582	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			680.55620	656.428	14.64	0.5394	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			605.95620	612.728	14.64	0.4606	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			689.64160	665.380	14.62	0.5443	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			595.04160	601.680	14.62	0.4557	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			573.27650	574.516	14.17	0.3567	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			1,183.33260	1,158.083	14.15	0.6470	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			563.93260	565.083	14.15	0.3530	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			1,177.99130	1,152.786	14.16	0.6452	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			568.59130	569.786	14.16	0.3548	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			1,172.67650	1,147.516	14.17	0.6433	0.00	0	0
<b>Total AU\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>11,770</b>
CAD/ R	On	18/12/2017	Foreign Exchange Future			11.01050		11.01800			0.0000	0.00	0	500
CAD/ R	On	19/03/2018	Foreign Exchange Future			11.17350		11.17960			0.0000	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Future			11.33000		11.33430			0.0000	0.00	0	0
<b>Total CAD/ R Future</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Call			575.87860	562.238	13.57	0.7719	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.54	Put			97.87860	91.738	13.57	0.2281	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Call			568.60190	554.909	13.58	0.7670	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.55	Put			100.60190	94.410	13.58	0.2330	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Call			583.20840	569.621	13.56	0.7768	0.00	0	0
CAD/ R	On	18/12/2017	Foreign Exchange Option	10.53	Put			95.20840	89.121	13.56	0.2232	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			1,176.34180	1,167.826	13.77	0.8789	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			66.74180	64.326	13.77	0.1211	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			1,167.81880	1,159.266	13.77	0.8767	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			68.21880	65.766	13.77	0.1233	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			1,184.88950	1,176.411	13.77	0.8810	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			65.28950	62.911	13.77	0.1190	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			822.04020	812.350	14.01	0.6741	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			307.74020	302.350	14.01	0.3259	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			816.17500	806.486	14.02	0.6712	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			311.87500	306.486	14.02	0.3288	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			827.93770	818.248	13.99	0.6771	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			303.63770	298.248	13.99	0.3229	0.00	0	0
<b>Total CAD/ R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>												<b>0.00</b>	<b>0</b>	<b>500</b>
CHF / R	On	18/12/2017	Foreign Exchange Future			14.15600		14.17190			0.0000	0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Future			14.45490		14.46900			0.0000	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Future			14.75230		14.76330			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			16.27980		16.28320			0.0000	0.00	0	0
<b>Total CHF / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Call			475.09410	447.612	15.07	0.5658	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.03	Put			333.19410	321.612	15.07	0.4342	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Call			469.98310	442.507	15.08	0.5617	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.04	Put			338.08310	326.507	15.08	0.4383	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Call			480.24340	452.760	15.05	0.5700	0.00	0	0
CHF / R	On	18/12/2017	Foreign Exchange Option	14.02	Put			328.34340	316.760	15.05	0.4300	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			792.50770	771.769	15.84	0.6000	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			473.50770	466.869	15.84	0.4000	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			787.39990	766.664	15.85	0.5974	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			478.39990	471.764	15.85	0.4026	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			797.64290	776.902	15.82	0.6027	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			468.64290	462.002	15.82	0.3973	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			915.43000	897.621	15.99	0.5716	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			682.13000	675.321	15.99	0.4284	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			910.85630	893.058	16.00	0.5695	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			687.55630	680.758	16.00	0.4305	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			906.30880	888.516	16.01	0.5675	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			693.00880	686.216	16.01	0.4325	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			2,162.39550	2,148.241	15.21	0.7274	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			609.19550	598.441	15.21	0.2726	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			2,156.59790	2,142.428	15.22	0.7261	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			613.39790	602.628	15.22	0.2739	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			2,168.21590	2,154.070	15.20	0.7286	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			605.01590	594.270	15.20	0.2714	0.00	0	0
<b>Total CHF / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>												<b>0.00</b>	<b>0</b>	<b>1,215</b>
CNH / R	On	18/12/2017	Foreign Exchange Future			2.06590		2.05940		0.0000		0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Future			2.08410		2.07740		0.0000		0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			2.10130		2.09420		0.0000		0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.16880		2.16210		0.0000		0.00	0	0
<b>Total CNH / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Call			1,354.10020	1,392.405	15.22	0.8294	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.94	Put			160.10020	133.405	15.22	0.1706	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Call			1,276.15980	1,312.512	15.23	0.8095	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.95	Put			182.15980	153.512	15.23	0.1905	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Call			1,202.15650	1,235.768	15.27	0.7880	0.00	0	0
CNH / R	On	18/12/2017	Foreign Exchange Option	1.96	Put			208.15650	176.768	15.27	0.2120	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			339.89690	313.435	15.68	0.2320	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			1,863.53810	1,904.033	15.67	0.7970	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			289.53810	263.033	15.67	0.2030	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			1,787.97270	1,828.447	15.68	0.7827	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			313.97270	287.447	15.68	0.2173	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			1,713.89690	1,754.435	15.68	0.7680	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			1,508.77670	1,535.141	15.70	0.6427	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			766.77670	722.141	15.70	0.3573	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			1,455.82310	1,480.910	15.77	0.6283	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			813.82310	767.910	15.77	0.3717	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			1,563.27630	1,590.946	15.64	0.6571	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			721.27630	677.946	15.64	0.3429	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			2,821.11080	2,846.185	16.23	0.7044	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,000.11080	958.185	16.23	0.2956	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			2,762.64400	2,786.695	16.26	0.6959	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,041.64400	998.695	16.26	0.3041	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			2,880.55100	2,906.653	16.20	0.7129	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			959.55100	918.653	16.20	0.2871	0.00	0	0
<b>Total CNH / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Future			2.18800		2.18970			0.0000	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.23190		2.23360			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.27680		2.27830			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.58280		2.58140			0.0000	0.00	0	0
<b>Total DKK / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Call			1,967.01830	1,942.657	15.15	0.9116	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.00	Put			70.01830	62.657	15.15	0.0884	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Call			1,878.91180	1,853.807	15.18	0.8989	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.01	Put			81.91180	73.807	15.18	0.1011	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Call			1,792.33040	1,766.464	15.21	0.8851	0.00	0	0
DKK / R	On	18/12/2017	Foreign Exchange Option	2.02	Put			95.33040	86.464	15.21	0.1149	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			1,270.11350	1,245.530	16.30	0.6062	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			734.11350	726.530	16.30	0.3938	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			1,219.59190	1,195.229	16.39	0.5898	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			783.59190	776.229	16.39	0.4102	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			1,322.36860	1,297.603	16.21	0.6227	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			686.36860	678.603	16.21	0.3773	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			900.21760	888.518	15.93	0.3859	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			1,532.97400	1,506.863	16.01	0.6008	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			949.97400	938.863	16.01	0.3992	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			1,484.12690	1,458.649	16.09	0.5877	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,001.12690	990.649	16.09	0.4123	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			1,583.21760	1,556.518	15.93	0.6141	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			4,776.34080	4,772.313	16.17	0.8303	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			562.34080	544.313	16.17	0.1697	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			4,926.09890	4,922.703	16.11	0.8420	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			512.09890	494.703	16.11	0.1580	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			4,850.83390	4,847.122	16.14	0.8362	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			536.83390	519.122	16.14	0.1638	0.00	0	0
<b>Total DKK / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/12/2017	Foreign Exchange Future			1.76790		1.76340			0.0000	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.79670		1.79200			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.82400		1.81890			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			2.01520		2.00860			0.0000	0.00	0	0
<b>Total HK\$/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Call			497.43210	497.710	15.99	0.5078	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.77	Put			563.43210	518.710	15.99	0.4922	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Call			457.72250	456.627	16.16	0.4771	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.78	Put			623.72250	577.627	16.16	0.5229	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Call			540.11710	541.930	15.83	0.5392	0.00	0	0
HK\$/R	On	18/12/2017	Foreign Exchange Option	1.76	Put			506.11710	462.930	15.83	0.4608	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			1,055.87880	1,070.286	15.89	0.6382	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			535.87880	503.286	15.89	0.3618	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			1,003.37820	1,016.397	15.99	0.6174	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			583.37820	549.397	15.99	0.3826	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			1,110.59880	1,126.440	15.78	0.6589	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			490.59880	459.440	15.78	0.3411	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			1,296.13280	1,311.115	16.00	0.6306	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			707.13280	671.116	16.00	0.3694	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			1,245.68310	1,259.400	16.09	0.6142	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			756.68310	719.400	16.09	0.3858	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			1,348.36300	1,364.640	15.91	0.6471	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			659.36300	624.640	15.91	0.3529	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			3,094.10390	3,124.287	16.45	0.7622	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			708.10390	672.286	16.45	0.2378	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			3,228.72800	3,261.418	16.42	0.7787	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			642.72800	609.418	16.42	0.2213	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			3,160.91930	3,192.360	16.44	0.7705	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			674.91930	640.360	16.44	0.2295	0.00	0	0
<b>Total HK\$/R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total HK\$/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	18/12/2017	Foreign Exchange Future			0.13180		0.13140			0.0000	0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.13130		0.13030			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.13070		0.12940			0.0000	0.00	0	1,145
KES / R	On	14/06/2019	Foreign Exchange Future			0.12400		0.12400			0.0000	0.00	0	0
<b>Total KES / R Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
<b>Total KES / R</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
NOK/R	On	18/12/2017	Foreign Exchange Future			1.73150		1.73540			0.0000	0.00	0	0
NOK/R	On	19/03/2018	Foreign Exchange Future			1.76070		1.76450			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.78940		1.79300			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.90780		1.91190			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total NOK/R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NOK/R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Future			9.81640		9.83080			0.0000	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			9.94350		9.95740			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			10.06900		10.08130			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			11.03060		11.03920			0.0000	0.00	0	0
<b>Total NZ\$ / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Call			297.97220	280.340	15.72	0.5178	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.81	Put			277.17220	273.940	15.72	0.4822	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Call			293.18230	275.907	15.75	0.5121	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.82	Put			282.38230	279.507	15.75	0.4879	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Call			302.81940	284.831	15.70	0.5235	0.00	0	0
NZ\$ / R	On	18/12/2017	Foreign Exchange Option	9.80	Put			272.01940	268.431	15.70	0.4765	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			718.98460	702.964	15.77	0.7030	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			211.58460	209.464	15.77	0.2970	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			712.55080	696.556	15.78	0.6995	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			215.15080	213.056	15.78	0.3005	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			725.70290	709.673	15.77	0.7065	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			208.30290	206.173	15.77	0.2935	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			645.27610	632.149	15.33	0.5961	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			403.97610	403.149	15.33	0.4039	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			640.12860	627.018	15.34	0.5931	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			408.82860	408.018	15.34	0.4069	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			650.45580	637.313	15.32	0.5992	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			399.15580	398.313	15.32	0.4008	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			1,491.55400	1,477.615	14.82	0.7412	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			372.35400	367.015	14.82	0.2588	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			1,484.74700	1,470.802	14.82	0.7396	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			375.54700	370.202	14.82	0.2604	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			1,498.37920	1,484.446	14.82	0.7429	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			369.17920	363.846	14.82	0.2571	0.00	0	0
<b>Total NZ\$ / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Future			1.32620		1.32610			0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.33880		1.34030			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.35260		1.35570			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.45070		1.44500			0.0000	0.00	0	0
<b>Total PULA / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Call			261.00000	262.000		1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/12/2017	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Call			161.00000	162.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Call			61.00000	62.000		1.0000	0.00	0	0
PULA / R	On	18/12/2017	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			403.00000	388.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			303.00000	288.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			203.00000	188.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			357.00000	326.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			257.00000	226.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			457.00000	426.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			1,250.00000	1,307.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			1,150.00000	1,207.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			1,350.00000	1,407.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
<b>Total PULA / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO £	On	18/12/2017	Foreign Exchange Future			1.31660		1.33150			0.0000	0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.32040		1.33530			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.32410		1.33890			0.0000	0.00	0	0
<b>Total QUANTO £ / \$ Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total QUANTO £ / \$</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	18/12/2017	Foreign Exchange Future			1.17610		1.18080			0.0000	11,761.00	10	30
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.18260		1.18720			0.0000	0.00	0	0
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.18930		1.19390			0.0000	0.00	0	0
<b>Total QUANTO € / \$ Future</b>												<b>11,761.00</b>	<b>10</b>	<b>30</b>
<b>Total QUANTO € / \$</b>												<b>11,761.00</b>	<b>10</b>	<b>30</b>
RAIN	On	18/12/2017	Foreign Exchange Future			24,324.36000		24,315.49000			0.0000	0.00	0	0
RAIN	On	19/03/2018	Foreign Exchange Future			24,720.65000		24,708.52000			0.0000	0.00	0	0
<b>Total RAIN Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Future			10.11870		10.10420			0.0000	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Future			10.27650		10.26080			0.0000	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Future			10.43170		10.41450			0.0000	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Future			11.54160		11.51300			0.0000	0.00	0	0
<b>Total SGD / R Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Call			436.63170	437.059	14.16	0.6977	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.81	Put			142.43170	128.359	14.16	0.3023	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Call			430.24710	430.495	14.17	0.6920	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.82	Put			146.04710	131.795	14.17	0.3080	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Call			443.07520	443.685	14.15	0.7034	0.00	0	0
SGD / R On 18/12/2017 Foreign Exchange Option	9.80	Put			138.87520	124.985	14.15	0.2966	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Call			570.91070	572.879	14.55	0.6438	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.96	Put			270.11070	256.379	14.55	0.3562	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Call			565.26150	567.157	14.56	0.6399	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.97	Put			274.46150	260.657	14.56	0.3601	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Call			576.60340	578.643	14.53	0.6478	0.00	0	0
SGD / R On 19/03/2018 Foreign Exchange Option	9.95	Put			265.80340	252.143	14.53	0.3522	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Call			676.01810	677.338	14.41	0.6286	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.10	Put			361.51810	345.638	14.41	0.3714	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Call			670.67590	671.936	14.42	0.6254	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.11	Put			366.17590	350.236	14.42	0.3746	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Call			681.39710	682.774	14.40	0.6318	0.00	0	0
SGD / R On 18/06/2018 Foreign Exchange Option	10.09	Put			356.89710	341.074	14.40	0.3682	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Call			1,798.32730	1,813.123	14.77	0.8003	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.00	Put			285.32730	271.523	14.77	0.1997	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Call			1,791.04870	1,805.717	14.77	0.7988	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	10.01	Put			288.04870	274.117	14.77	0.2012	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Call			1,805.61890	1,820.550	14.77	0.8017	0.00	0	0
SGD / R On 14/06/2019 Foreign Exchange Option	9.99	Put			282.61890	268.950	14.77	0.1983	0.00	0	0
<b>Total SGD / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total SGD / R</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 18/12/2017 Foreign Exchange Future			3.78490		3.76950			0.0000	0.00	0	18,650
TRY / R On 19/03/2018 Foreign Exchange Future			3.74540		3.72740			0.0000	0.00	0	0
TRY / R On 18/06/2018 Foreign Exchange Future			3.70570		3.68800			0.0000	0.00	0	0
TRY / R On 14/06/2019 Foreign Exchange Future			3.70720		3.73450			0.0000	0.00	0	0
<b>Total TRY / R Future</b>									<b>0.00</b>	<b>0</b>	<b>18,650</b>
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Call			105.79490	113.113	13.15	0.5914	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.74	Put			76.29490	68.213	13.15	0.4086	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Call			100.21110	107.298	13.12	0.5739	0.00	0	0
TRY / R On 18/12/2017 Foreign Exchange Option	3.75	Put			80.71110	72.398	13.12	0.4261	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Call			111.55030	119.100	13.18	0.6087	0.00	0	0
TRY / R	On	18/12/2017	Foreign Exchange Option	3.73	Put			72.05030	64.201	13.18	0.3913	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			265.02260	277.840	14.02	0.7597	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			57.62260	52.440	14.02	0.2403	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			257.69920	270.195	13.97	0.7509	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			60.29920	54.795	13.97	0.2491	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			272.43840	285.569	14.07	0.7683	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			55.03840	50.169	14.07	0.2317	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			194.33160	201.080	14.42	0.5648	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			166.33160	155.380	14.42	0.4352	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			189.20670	195.753	14.40	0.5559	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			171.20670	160.053	14.40	0.4441	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			199.54420	206.495	14.43	0.5737	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			161.54420	150.795	14.43	0.4263	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			412.20130	390.883	15.38	0.6403	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			197.70130	203.683	15.38	0.3597	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			406.35140	385.331	15.38	0.6349	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			201.85140	208.131	15.38	0.3651	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			400.55520	379.835	15.38	0.6296	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			206.05520	212.635	15.38	0.3704	0.00	0	0
<b>Total TRY / R Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>												<b>0.00</b>	<b>0</b>	<b>18,650</b>
ZMW / R	On	18/12/2017	Foreign Exchange Future			1.39720		1.38610			0.0000	0.00	0	0
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.37930		1.36870			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.36080		1.35220			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
<b>Total ZMW / R Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ZMW / R</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>												<b>349,029,817.40</b>	<b>23,656</b>	<b>1,748,991</b>
<b>Total Options</b>												<b>10,659.68</b>	<b>36</b>	<b>3,492,800</b>
<b>Grand Total:</b>												<b>349,040,477.08</b>	<b>23,692</b>	<b>5,241,791</b>